

FACTSHEET - AS OF 19-Jun-2024

Medical Cannabis Index (Net Return) (EUR)

DESCRIPTION

Representation of up to 25 companies that produces goods or offer services utilized in the medical use of cannabis.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	A3CVWV	Base Value / Base Date	1000 Points / 26.10.2022
Bloomberg / Reuters	MEDCAN Index/ .MEDCAN	Last Price	256.29
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 26.10.2022
Index Members	12		

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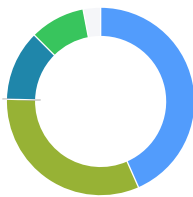
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-12.91%	3.05%	19.45%	11.19%	15.86%	-27.28%
Performance (p.a.)						-17.57%
Volatility (p.a.)	18.78%	42.75%	37.24%	34.88%	37.58%	35.28%
High	294.27	302.32	302.32	302.32	302.32	396.70
Low	256.29	248.70	214.55	200.03	221.20	200.03
Sharpe Ratio*	-4.53	0.22	1.07	0.22	0.87	-0.60
Max. Drawdown	-12.91%	-15.23%	-15.23%	-29.54%	-15.23%	-49.58%
VaR 95 \ 99				-49.8% \ -78.9%		-52.6% \ -78.9%
CVaR 95 \ 99				-66.1% \ -87.4%		-70.7% \ -99.5%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

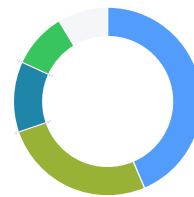
COMPOSITION BY CURRENCIES

- USD 43.4%
- CAD 32.0%
- GBP 12.1%
- AUD 9.5%
- Others 3.0%



COMPOSITION BY COUNTRIES

- CA 43.6%
- IE 26.1%
- GB 12.1%
- AU 9.5%
- Others 8.7%



TOP COMPONENTS AS OF 19-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
JAZZ PHARMACEUTICALS PLC	JAZZ UQ Equity	IE	USD	13.72%
GH RESEARCH PLC	GHRS UQ Equity	IE	USD	12.42%
TERRASCEND CORP	TSND CT Equity	CA	CAD	12.20%
CRONOS GROUP INC	CRON CT Equity	CA	CAD	11.97%
SUNDIAL GROWERS INC	SNDL UR Equity	CA	USD	11.58%
BOTANIX PHARMACEUTICALS LTD	BOT AT Equity	AU	AUD	9.50%
BIOVENTIX PLC	BVXP LN Equity	GB	GBP	8.19%
ATAI LIFE SCIENCES B.V	ATAI UQ Equity	NL	USD	5.66%
ORGANIGRAM HOLDINGS INC.	OGI CT Equity	CA	CAD	4.31%
FUTURA MEDICAL PLC	FUM LN Equity	GB	GBP	3.93%

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